



Decision-making
under uncertainty

Optimal Decisions Under Uncertainty Lecture Notes In Computer Science By

Kaisa Miettinen



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Optimal Decisions Under Uncertainty J.K. Sengupta, 2012-12-06 Understanding the stochastic environment is as much important to the manager as to the economist From production and marketing to financial management a manager has to assess various costs imposed by uncertainty The economist analyzes the role of incomplete and too often imperfect information structures on the optimal decisions made by a firm The need for understanding the role of uncertainty in quantitative decision models both in economics and management science provide the basic motivation of this monograph The stochastic environment is analyzed here in terms of the following specific models of optimization linear and quadratic models linear programming control theory and dynamic programming Uncertainty is introduced here through the parameters the constraints and the objective function and its impact evaluated Specifically recent developments in applied research are emphasized so that they can help the decision maker arrive at a solution which has some desirable characteristics like robustness stability and cautiousness Mathematical treatment is kept at a fairly elementary level and applied aspects are emphasized much more than theory Moreover an attempt is made to incorporate the economic theory of uncertainty into the stochastic theory of operations research Methods of optimal decision rules illustrated here are applicable in three broad areas a applied economic models in resource allocation and economic planning b operations research models involving portfolio analysis and stochastic linear programming and c systems science models in stochastic control and adaptive behavior Monographic Series Library of Congress, Managing Safety of Heterogeneous Systems Yuri Ermoliev, Marek Makowski, Kurt Marti, 2012-01-31 Managing safety of diverse systems requires decision making under uncertainties and risks Such systems are typically characterized by spatio temporal heterogeneities inter dependencies externalities endogenous risks discontinuities irreversibility practically irreducible uncertainties and rare events with catastrophic consequences Traditional scientific approaches rely on data from real observations and experiments yet no sufficient observations exist for new problems and experiments are usually impossible Therefore science based support for addressing such new class of problems needs to replace the traditional deterministic predictions analysis by new methods and tools for designing decisions that are robust against the involved uncertainties and risks The new methods treat uncertainties explicitly by using synthetic information derived by integration of hard elements including available data results of possible experiments and formal representations of scientific facts with soft elements based on diverse representations of scenarios and opinions of public stakeholders and experts The volume presents such effective new methods and illustrates their applications in different problem areas including engineering economy finance agriculture environment and policy making Library of Congress Catalogs Library of Congress, 1983 Vector Variational Inequalities and Vector Optimization Qamrul Hasan Ansari, Elisabeth Köbis, Jen-Chih Yao, 2017-10-31 This book presents the mathematical theory of vector variational inequalities and their relations with vector optimization problems It is the first ever book to introduce well posedness and sensitivity

analysis for vector equilibrium problems The first chapter provides basic notations and results from the areas of convex analysis functional analysis set valued analysis and fixed point theory for set valued maps as well as a brief introduction to variational inequalities and equilibrium problems Chapter 2 presents an overview of analysis over cones including continuity and convexity of vector valued functions The book then shifts its focus to solution concepts and classical methods in vector optimization It describes the formulation of vector variational inequalities and their applications to vector optimization followed by separate chapters on linear scalarization nonsmooth and generalized vector variational inequalities Lastly the book introduces readers to vector equilibrium problems and generalized vector equilibrium problems Written in an illustrative and reader friendly way the book offers a valuable resource for all researchers whose work involves optimization and vector optimization

Encyclopedia of Quantitative Risk Analysis and Assessment ,2008-09-02 Leading the way in this field the Encyclopedia of Quantitative Risk Analysis and Assessment is the first publication to offer a modern comprehensive and in depth resource to the huge variety of disciplines involved A truly international work its coverage ranges across risk issues pertinent to life scientists engineers policy makers healthcare professionals the finance industry the military and practising statisticians Drawing on the expertise of world renowned authors and editors in this field this title provides up to date material on drug safety investment theory public policy applications transportation safety public perception of risk epidemiological risk national defence and security critical infrastructure and program management This major publication is easily accessible for all those involved in the field of risk assessment and analysis For ease of use it is available in print and online

12th International Symposium on Process Systems Engineering and 25th European Symposium on Computer Aided Process Engineering ,2015-07-14 25th European Symposium on Computer Aided Process Engineering contains the papers presented at the 12th Process Systems Engineering PSE and 25th European Society of Computer Aided Process Engineering ESCAPE Joint Event held in Copenhagen Denmark 31 May 4 June 2015 The purpose of these series is to bring together the international community of researchers and engineers who are interested in computing based methods in process engineering This conference highlights the contributions of the PSE CAPE community towards the sustainability of modern society Contributors from academia and industry establish the core products of PSE CAPE define the new and changing scope of our results and future challenges Plenary and keynote lectures discuss real world challenges globalization energy environment and health and contribute to discussions on the widening scope of PSE CAPE versus the consolidation of the core topics of PSE CAPE Highlights how the Process Systems Engineering Computer Aided Process Engineering community contributes to the sustainability of modern society Presents findings and discussions from both the 12th Process Systems Engineering PSE and 25th European Society of Computer Aided Process Engineering ESCAPE Events Establishes the core products of Process Systems Engineering Computer Aided Process Engineering Defines the future challenges of the Process Systems Engineering Computer Aided Process Engineering community

Hybrid Optimization Pascal van

Hentenryck, Michela Milano, 2010-11-05 Hybrid Optimization focuses on the application of artificial intelligence and operations research techniques to constraint programming for solving combinatorial optimization problems This book covers the most relevant topics investigated in the last ten years by leading experts in the field and speculates about future directions for research This book includes contributions by experts from different but related areas of research including constraint programming decision theory operations research SAT artificial intelligence as well as others These diverse perspectives are actively combined and contrasted in order to evaluate their relative advantages This volume presents techniques for hybrid modeling integrated solving strategies including global constraints decomposition techniques use of relaxations and search strategies including tree search local search and metaheuristics Various applications of the techniques presented as well as supplementary computational tools are also discussed Acta Scientiarum Mathematicarum, 1982

Nonlinear Multiobjective Optimization Kaisa Miettinen, 2012-12-06 Problems with multiple objectives and criteria are generally known as multiple criteria optimization or multiple criteria decision making MCDM problems So far these types of problems have typically been modelled and solved by means of linear programming However many real life phenomena are of a nonlinear nature which is why we need tools for nonlinear programming capable of handling several conflicting or incommensurable objectives In this case methods of traditional single objective optimization and linear programming are not enough we need new ways of thinking new concepts and new methods nonlinear multiobjective optimization Nonlinear Multiobjective Optimization provides an extensive up to date self contained and consistent survey review of the literature and of the state of the art on nonlinear deterministic multiobjective optimization its methods its theory and its background The amount of literature on multiobjective optimization is immense The treatment in this book is based on approximately 1500 publications in English printed mainly after the year 1980 Problems related to real life applications often contain irregularities and nonsmoothnesses The treatment of nondifferentiable multiobjective optimization in the literature is rather rare For this reason this book contains material about the possibilities background theory and methods of nondifferentiable multiobjective optimization as well This book is intended for both researchers and students in the areas of applied mathematics engineering economics operations research and management science it is meant for both professionals and practitioners in many different fields of application The intention has been to provide a consistent summary that may help in selecting an appropriate method for the problem to be solved It is hoped the extensive bibliography will be of value to researchers

Interactive Decision Analysis M. Grauer, A.P. Wierzbicki, 2013-03-14 During the week of September 20-23 1983 an International Workshop on Interactive Decision Analysis and Interpretative Computer Intelligence was held at the International Institute for Applied Systems Analysis IIASA in Laxenburg Austria More than fifty scientists representing seventeen countries participated The aim of the Workshop was to review existing approaches to problems involving multiple conflicting objectives to look at methods and techniques for interactive decision

analysis and to demonstrate the use of existing interactive decision support systems The Workshop was motivated firstly by the realization that the rapid development of computers especially microcomputers will greatly increase the scope and capabilities of computerized decision support systems It is important to explore the potential of these systems for use in handling the complex technological environmental economic and social problems that face the world today Research in decision support systems also has another less tangible but possibly more important motivation The development of efficient systems for decision support requires a thorough understanding of the differences between the decision making processes in different nations and cultures An understanding of the different rationales underlying decision making is not only necessary for the development of efficient decision support systems but is also an important factor in encouraging international understanding and cooperation

Modeling and Management of Resources Under Uncertainty Thomas L. Vincent, 1987-07-28 This volume contains the proceedings of the second U S Australia workshop on Renewable Resource Management held at the East West Center Honolulu Hawaii December 9-12 1985 The workshop was jointly sponsored by the National Science Foundation USA and the Department of Science and Technology Australia under the U S Australia Cooperative Science Program The objective of the workshop was to focus on problems associated with the management of renewable resource systems A particular emphasis was given to methods for handling uncertain elements which are present in any real system Toward this end the participants were chosen so that the collective expertise included mathematical modeling dynamical control game theory ecology and practical management of real systems Each participant was invited to give an informal presentation in his field of expertise as related to the overall theme The formal papers contained in this volume were written after the workshop so that the authors could utilize the workshop experience in relating their own work to others To further encourage this exchange each paper contained in this volume was reviewed by two other participants who then wrote formal comments These comments with author's reply in some cases are attached to the end of each paper

Scientific and Technical Books and Serials in Print, 1984 U.S. Government Research & Development Reports, 1965

ECAI 2014 T. Schaub, G. Friedrich, B. O'Sullivan, 2014-08 The role of artificial intelligence AI applications in fields as diverse as medicine economics linguistics logical analysis and industry continues to grow in scope and importance AI has become integral to the effective functioning of much of the technical infrastructure we all now take for granted as part of our daily lives This book presents the papers from the 21st biennial European Conference on Artificial Intelligence ECAI 2014 held in Prague Czech Republic in August 2014 The ECAI conference remains Europe's principal opportunity for researchers and practitioners of Artificial Intelligence to gather and to discuss the latest trends and challenges in all subfields of AI as well as to demonstrate innovative applications and uses of advanced AI technology Included here are the 158 long papers and 94 short papers selected for presentation at the conference Many of the papers cover the fields of knowledge representation reasoning and logic as well as agent based and multi agent systems machine learning and data mining The

proceedings of PAIS 2014 and the PAIS System Demonstrations are also included in this volume which will be of interest to all those wishing to keep abreast of the latest developments in the field of AI **Mathematical Reviews** ,2005 *Subject Guide to Books in Print* ,1996 Encyclopedia of Quantitative Risk Analysis and Assessment: R-Z Edward L. Melnick,Brian Everitt,2008 **Notes on Economic Time Series Analysis: System Theoretic Perspectives** Masanao Aoki,1983-10 The notion of state Time invariant linear dynamics Time series representation Equivalence of ARMA and state space models Decomposition of data into cyclical and growth components Prediction of time series Spectrum and covariances Estimation of system matrices initial phase Innovation processes Time series from intertemporal optimization Identification Time series from rational expectations models Numerical examples **Bibliography of Scientific and Industrial Reports** ,1968-03

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